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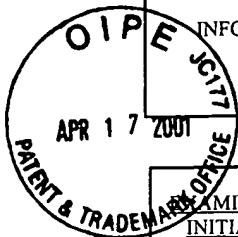
Murali Ramaswami et al.

FILING DATE

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GROUP ART UNIT

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INFORMATION DISCLOSURE STATEMENT
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OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

	Ramaswami et al., "The New "Winners" and "Losers" of the S&P 500 Using Turnover and the "Momentum Life Cycle" Hypothesis, November 12, 1999.
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	Ramaswami et al., "The "Winners" and "Losers" Strategy in Europe", December 10, 1999.
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	Ramaswami et al., "The May List of "Winners" and "Losers" Using the Lehman Enhanced Momentum (LEM) Model For the S&P 500 and For the FTSE Europe", May 12, 2000.
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